Endorsements for Malcolm Kemp's book titled Extreme Events: Robust Portfolio Construction the Presence of Fat Tails

[Nematrian website page: ExtremeEventsEndorsements, © Nematrian 2015]

Endorsements for *Extreme Events* from leading commentators include:

"Understanding how to model and analyse the risk of extreme events is a crucial part of the risk management process. This book provides a set of techniques that allow practitioners to do this comprehensively."
Paul Sweeting, Professor of Actuarial Science, University of Kent

"How can the likeliness of crises affect the construction of portfolios? This question is highly topical in times where we still have to digest the last financial collapse. Malcolm Kemp gives the answer. His book is highly recommended to experts as well as to students in the financial field."
Christoph Krischanitz. President Actuarial Association of Austria. Chairman WG "Market Consistency" of Groupe Consultatif